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1 //Created by ChrisMoody on 11/03/2014...Original PPO Code Created by TheLark
2 //Thanks to coondawg71 and ChartArt for Great Insights
3 //Great for Spotting Tops & Bottoms.
4 study(title = "CM_Laguerre PPO PercentileRank Mkt Tops & Bottoms", shorttitle="CM_Laguerre PPO PctRank
5 pctile = input(90, title="Percentile Threshold Extreme Value, Exceeding Creates Colored Histogram")
6 wrnpctile = input(70, title="Percentile Threshold Warning Value, Exceeding Creates Colored Histogram")
7 Short = input(0.4, title="PPO Setting")
8 Long = input(0.8, title="PPO Setting")
9 lkbT = input(200, title="Look Back Period For 'Tops' Percent Rank is based off of?")
10 lkbB = input(200, title="Look Back Period For 'Bottoms' Percent Rank is based off of?")
11 sl=input(true, title="Show Threshold Line?")
12 swl=input(true, title="Show Warning Threshold Line?")
13
14 //Laguerre PPO Code from TheLark
15 lag(g, p) =>
16     L0 = (1 - g)*p+g*nz(L0[1])
17     L1 = -g*L0+nz(L0[1])+g*nz(L1[1])
18     L2 = -g*L1+nz(L1[1])+g*nz(L2[1])
19     L3 = -g*L2+nz(L2[1])+g*nz(L3[1])
20     f = (L0 + 2*L1 + 2*L2 + L3)/6
21     f
22 lmas = lag(Short, h12)
23 lmal = lag(Long, h12)
24
25 pctileB = pctile * -1
26 wrnpctileB = wrnpctile * -1
27
28 //PPO Plot
29 ppoT = (lmas-lmal)/lmal*100
30 ppoB = (lmal - lmas)/lmal*100
31 //PercentRank of PPO
32 pctRankT = percentrank(ppoT, lkbT)
33 pctRankB = percentrank(ppoB, lkbB) * -1
34 //Color Definition of Columns
35 colT = pctRankT >= pctile ? red : pctRankT >= wrnpctile and pctRankT < pctile ? orange : gray
36 colB = pctRankB <= pctileB ? lime : pctRankB <= wrnpctileB and pctRankB > pctileB ? green : silver
37 //Plot Statements.
38 plot(pctRankT, title="Percentile Rank Columns", color=colT, style=colums, linewidth=2)
39 plot(sl and pctile ? pctile : na, title="Extreme Move Percentile Threshold Line", color=red, style=lir
40 plot(swl and wrnpctile ? wrnpctile : na, title="Warning Percentile Threshold Line", color=orange, styl
41
42 plot(pctRankB, title="Percentile Rank Columns", color=colB, style=colums, linewidth=2)
43 plot(sl and pctileB ? pctileB : na, title="Extreme Move Percentile Threshold Line", color=lime, style=
44 plot(swl and wrnpctileB ? wrnpctileB : na, title="Warning Percentile Threshold Line", color=green, sty
45 plot(0, title="0 Line Circles Plot", style=circles, linewidth=4, color=silver)
46 plot(0, title="0 Line-Line Plot", style=linebr, linewidth=4, color=gray)

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